

**IN THE UNITED STATES PATENT AND TRADEMARK OFFICE**

Application of: Müller, Ulrich	Confirmation No.:	7500
Serial No. 09/842,440	Art Unit:	2184
Filing Date: April 26, 2001	Examiner:	Elda G. Milef
Title: FILTERING OF HIGH FREQUENCY TIME SERIES DATA	Attorney Docket No:	060967-0012-US

**RESPONSE TO REQUEST UNDER 37 C.F.R. 1.105**

Mail Stop Amendment  
Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

Sir:

This Amendment responds to the Request under 37 C.F.R. 1.105 of January 21, 2009.

With respect to request number 1, assignee questions whether an inquiry into how an invention was made is appropriate under 37 C.F.R. 1.105 because 35 U.S.C. 103(a) provides that “[p]atentability shall not be negated by the manner in which the invention was made.” In any event, the inventor is no longer employed by the assignee and the assignee does not know how the formula set forth in claims 11, 20, 21 and 24 was derived. Assignee surmises that the derivation was based on empirical data.

With respect to request number 2, the application and the claims were prepared by assignee’s attorneys from material provided by the inventor. As noted above, applicant is no longer employed by assignee and assignee does not know what publications the inventor relied upon in preparing his material except to observe that paragraphs 0523 through 0529 identify

several prior publications that were identified in the material supplied to the assignee's attorneys. The publications identified in paragraphs 0523, 0525, 0527 and 0528 were supplied to the Examiner under cover of an IDS on April 20, 2006. The publication identified in paragraph 0526 was not available. The publications identified in paragraphs 0524 and 0529 are books. Further, the present application claims benefit of provisional applications 60/200,742, 60/200,743 and 60/200,744, all filed May 1, 2000 and 60/274,174, filed March 8, 2001.

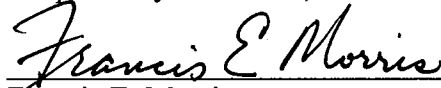
In addition to the above, the Examiner has identified the paper Dacorogna et al., "The Distribution of Extremal Foreign Exchange Rate Returns in Extremely Large Data Sets" (1995), of which the inventor is a co-author; and assignee has identified the paper Ulrich et al., "Statistical Study of Foreign Exchange Rates, Empirical evidence of a Price Change Scaling Law and Intraday Analysis," J. of Banking and Finance, pp.1189-1208, 14 (1990), for which the inventor is the lead author. A copy of this paper was provided to the Examiner under cover of an IDS on June 14, 2007.

Aside from the fee for an extension of time, no additional fee is believed to be due for filing this response. However, if a fee is due, please charge such fee to Ward & Olivo LLP Deposit Account No. 23-0420.

If the Examiner believes a telephone interview would expedite prosecution of this application, she is invited to call applicant's attorney at the number given below.

Date: June 22, 2009

Respectfully submitted,



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